

Matrices

An arrangement of certain numbers in an array of m rows and n columns is known as $m \times n$ matrix.

E.g:- $A_{m \times n} = \begin{bmatrix} a_{11} & a_{1n} \\ a_{m1} & a_{mn} \end{bmatrix}_{m \times n}$

Transpose of matrix

Matrix obtained by interchanging rows and columns is known as transpose of matrix and denoted by

A^T or A' .

$A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 2 & 5 \\ 6 & 3 & 9 \end{bmatrix}$ then $A^T = \begin{bmatrix} 1 & 0 & 6 \\ 2 & 2 & 3 \\ 3 & 5 & 9 \end{bmatrix}$

Types of Matrices

1) Row Matrix

Matrix which contain only one row

E.g : $A = [1 \ 2]$

2) Column Matrix

Matrix which contain only one Column.

E.g:- $B = \begin{bmatrix} 4 \\ 3 \end{bmatrix}$

3) Zero or Null Matrix

All the elements of the matrix are zero.

E.g:- $A = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

4) Square Matrix

The matrix whose rows and columns are equal
i.e, $m=n$

E.g:- $A = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}_{2 \times 2}$

5) Symmetric Matrix

$$a_{ij} = a_{ji} \text{ i.e, } A = A^T$$
$$\begin{bmatrix} 1 & 2 & 3 \\ 3 & 2 & 6 \\ 1 & 2 & 3 \end{bmatrix}$$

If

E.g:-

6) Skew Symmetric Matrix

If $a_{ij} = -a_{ji}$ for $i \neq j$ and diagonal elements are zero.

7) Diagonal Matrix

Matrix in which elements other than diagonal elements are zero.

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}$$

8) Scalar Matrix

Diagonal Matrix in which all the diagonal elements are same.

$$A = \begin{bmatrix} 2 & 2 & 3 \\ 3 & 2 & 6 \\ 1 & 2 & 2 \end{bmatrix}$$

9) Identity Matrix

Scalar Matrix in which all the diagonal elements are 1

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 1 & 6 \\ 1 & 2 & 1 \end{bmatrix}$$

10) Upper Triangular Matrix

All the elements below the diagonal are zero.

$$\text{E.g.: } A = \begin{bmatrix} 2 & 2 & 3 \\ 0 & 2 & 6 \\ 0 & 0 & 2 \end{bmatrix}$$

11) lower Triangular Matrix

All the elements above the diagonal are zero.

$$\text{E.g.: } A = \begin{bmatrix} 2 & 0 & 0 \\ 1 & 2 & 0 \\ 5 & 5 & 2 \end{bmatrix}$$

12) Singular Matrix

If $\det A$ i.e., $|A| = 0$

13) Non Singular

Matrix i.e. $|A| \neq 0$ Inverse exist.

14) Orthogonal Matrix

$$AA^T = I$$

If matrix A orthogonal then $A^{-1} = A$

○ System of 'm' linear equation in 'n' unknowns

$$x_1, x_2, x_3, \dots, x_n$$

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1 \quad . \quad . \quad . \quad .$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

The system of equation can be written in compact form by using matrix notation.

$$\begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$$

i.e $AX=B$ where

coefficient matrix A

is

$$= \begin{bmatrix} a_{11} & \dots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \dots & a_{mn} \end{bmatrix} x = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}, B = \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix}$$

where $Ax=B$ has solution i.e. set of values x_1, x_2, \dots, x_n satisfy simultaneous all m equation then system is said to be consistent otherwise system is inconsistent.

○ Augmented Matrix(A,B):- If $AX=B$ is system of m equation in n unknowns then matrix written as (A,B) is called as the augmented matrix.

Hence,

$$(A,B) = \begin{bmatrix} a_{11} & \dots & a_{1n} & b_1 \\ \vdots & \ddots & \vdots & \vdots \\ a_{m1} & \dots & a_{mn} & b_m \end{bmatrix}$$

1) Non Homogeneous Equation :- for the system of equation $AX+B$ if B is not a null or Zero matrix then the system is known as non Homogeneous system equations.

2) Homogeneous Equation :- for the system of equation $AX+B$ if B is a null or Zero matrix then the system is known as Homogeneous system equation

○ Consistency:- System is linear equation is said to be consistent if it has solution otherwise it is non consistent. Eigen Values and Eigen Vectors

The characteristic equation of Matrix is

$$|A - \lambda I| = 0$$

Properties of Eigen Values are:-

1) Trace of A - Sum of all diagonal elements of Square matrix

$$\text{Trace of } A = a_{11} + a_{22} + a_{33} + \dots + a_{nn}$$

2) sum of eigen values of a matrix is the sum of diagonal elements of matrix

$$a_{11} + a_{22} + a_{33} + \dots + a_{nn} = \lambda_1 + \lambda_2 + \lambda_3 + \dots + \lambda_n$$

3) The eigen values of upper and lower triangular matrix are their diagonal elements

4) The product of the eigen values of a matrix equals to the determinant of the matrix

$$\lambda_1 \times \lambda_2 \times \lambda_3 \times \dots \times \lambda_n = |A|$$

5) If $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n$ are the eigen values of A then $\frac{1}{\lambda_1}, \frac{1}{\lambda_2}, \frac{1}{\lambda_3}, \dots, \frac{1}{\lambda_n}$ are the eigen values of A^{-1} .

6) The matrix kA has eigen values $k\lambda_1, k\lambda_2, k\lambda_3, \dots, k\lambda_n$. 7) The matrix A^m has eigen values

$$\lambda_1^m, \lambda_2^m, \lambda_3^m, \dots, \lambda_n^m.$$

Method of finding eigen values of Matrix A

For 2x2 Square matrix

$$\text{Equation } \lambda^2 - s_1\lambda + |A| = 0$$

where s_1 = Sum of all diagonal elements of matrix A, i.e.,

$$s_1 = a_{11} + a_{22}$$

$|A|$ = determinant of matrix.

For 3x3 Square matrix

$$\text{Equation } \lambda^3 - s_1\lambda^2 + s_2\lambda - |A| = 0$$

where s_1 = sum of all diagonal elements of matrix A.

ie.

"a" + a'a, s_2 = sum of minors of diagonal elements s_2 =

minor of a_{11} + minor of a minor of

a_{22} + minor of a minor of a_{33} . $|A| =$

determinant of matrix

